

# Daily MTM Report

Daily summary for: 12/04/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/06/2011 Foreign Exchange Future			6.77750	6.70080		12.94	57,730,745.00	8,518	417,948.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		12.00000	16,000	16.01	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		761.00000	689,000	16.01	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		10.00000	14,000	16.23	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		809.00000	737,000	16.23	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		14.00000	19,000	15.79	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		713.00000	642,000	15.79	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		145.00000	188,000	13.13	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		144.00000	111,000	13.13	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		527.00000	460,000	14.91	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		28.00000	37,000	14.91	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		396.00000	334,000	14.25	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		47.00000	61,000	14.25	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,301.00000	1,226,000	18.43	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		2.00000	3,000	18.43	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,103.00000	1,028,000	17.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		4.00000	5,000	17.55	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		573.00000	504,000	15.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		24.00000	31,000	15.13	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		20.00000	26,000	15.35	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		619.00000	549,000	15.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		439.00000	375,000	14.47	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		40.00000	52,000	14.47	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		354.00000	295,000	14.03	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		55.00000	72,000	14.03	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		666.00000	595,000	15.57	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		17.00000	22,000	15.57	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		314.00000	258,000	13.81	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		65.00000	85,000	13.81	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		173.00000	220,000	13.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		122.00000	93,000	13.33	23,250.00	250	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		91.00000	116,000	13.38	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		240.00000	189,000	13.38	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		276.00000	222,000	13.60	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		77.00000	99,000	13.60	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		272.00000	329,000	13.93	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		71.00000	52,000	13.93	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		206.00000	159,000	13.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		107.00000	136,000	13.16	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		174.00000	131,000	12.94	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		125.00000	158,000	12.94	0.00	0	175.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future			6.87760	6.79990		14.37	5,646,509.60	821	115,495.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		47.00000	53,000	19.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,297.00000	1,225,000	19.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		45.00000	50,000	19.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,345.00000	1,272,000	19.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		50.00000	56,000	19.44	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,250.00000	1,178,000	19.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,063.00000	994,000	18.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		63.00000	72,000	18.56	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		106.00000	121,000	16.79	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		706.00000	643,000	16.79	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		258.00000	300,000	14.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		258.00000	222,000	14.39	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		221.00000	254,000	14.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		321.00000	276,000	14.59	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		749.00000	685,000	17.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		99.00000	113,000	17.01	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		881.00000	814,000	17.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		81.00000	92,000	17.68	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		310.00000	357,000	14.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		210.00000	179,000	14.44	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.97540	6.89660		14.63	18,903,334.00	2,710	10,061.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		200.00000	222,000	16.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		653.00000	597,000	16.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		189.00000	210,000	16.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		692.00000	635,000	16.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		211.00000	234,000	15.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		614.00000	559,000	15.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.07730	6.99790		14.96	0.00	0	638.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		392.00000	428,000	14.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		430.00000	387,000	14.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		374.00000	408,000	15.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		462.00000	417,000	15.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		412.00000	453,000	14.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		400.00000	362,000	14.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		406.00000	446,000	14.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		408.00000	369,000	14.95	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.04480	8.96760		18.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,324.00000	1,389,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,556.00000	1,544,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,308.00000	1,373,000	18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,590.00000	1,578,000	18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,340.00000	1,405,000	18.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,522.00000	1,510,000	18.69	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.77750	6.70080			12.94	0.00	0	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			4,690.00000	6,091,000	14.25	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			39,610.00000	33,341,000	14.25	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			3,964.00000	5,158,000	14.47	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			43,884.00000	37,408,000	14.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		5,545.00000	7,184,000	14.03		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		35,465.00000	29,434,000	14.03		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		1,710.00000	2,228,000	15.57		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		66,630.00000	59,478,000	15.57		0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.87760	6.79990		14.37		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		16,301.00000	18,789,000	15.47		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		46,311.00000	41,029,000	15.47		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		15,130.00000	17,439,000	15.69		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		50,140.00000	44,679,000	15.69		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		17,575.00000	20,254,000	15.25		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		42,585.00000	37,494,000	15.25		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future			11.01500	10.99000		12.26	7,269,900.00		660	26,929.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		37.00000	38,000	14.61		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		897.00000	873,000	14.61		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		33.00000	34,000	14.75		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		943.00000	919,000	14.75		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		41.00000	42,000	14.48		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		851.00000	827,000	14.48		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		367.00000	382,000	12.59		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		127.00000	117,000	12.59		0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		547.00000	525,000	13.51		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		87.00000	90,000	13.51		0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call		70.00000	72,000	13.78		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put		630.00000	607,000	13.78		0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		30.00000	30,000	14.89	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		990.00000	965,000	14.89	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.16160	11.13350		13.94	0.00	0	30,055.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		280.00000	290,000	14.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		647.00000	628,000	14.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		266.00000	276,000	14.78	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		683.00000	664,000	14.78	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		295.00000	306,000	14.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		612.00000	594,000	14.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		240.00000	249,000	14.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		757.00000	737,000	14.99	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		151.00000	156,000	15.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,118.00000	1,094,000	15.93	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.30110	11.26940		14.31	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		398.00000	408,000	14.91	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		779.00000	757,000	14.91	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		383.00000	393,000	15.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		814.00000	792,000	15.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		414.00000	424,000	14.83	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		745.00000	723,000	14.83	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		261.00000	268,000	15.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,192.00000	1,167,000	15.87	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08110	0.07910		15.40	4,866.00	60	657.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		63.00000	98,000	17.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		653.00000	488,000	17.95	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		6.00000	10,000	20.90	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,596.00000	1,400,000	20.90	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		470.00000	640,000	16.09	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		60.00000	30,000	16.09	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08240	0.08030		20.02	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		379.00000	485,000	16.40	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		349.00000	245,000	16.40	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		132.00000	173,000	20.02	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		1,102.00000	933,000	20.02	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,056.00000	1,253,000	14.32	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		26.00000	13,000	14.32	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.80990	9.66940		11.81	2,570,193.80	262	15,740.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		137.00000	195,000	11.81	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		268.00000	185,000	11.81	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		121.00000	174,000	11.97	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		302.00000	214,000	11.97	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		154.00000	223,000	11.90	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		235.00000	163,000	11.90	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.92660	9.78340		13.17	0.00	0	51,067.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		409.00000	497,000	13.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		276.00000	220,000	13.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		383.00000	467,000	13.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		300.00000	240,000	13.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		437.00000	528,000	13.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		254.00000	201,000	13.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.03510	9.88930		13.73	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		486.00000	575,000	13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		397.00000	340,000	13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		461.00000	548,000	13.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		422.00000	363,000	13.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		512.00000	602,000	13.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		373.00000	317,000	13.62	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			374.05600	375.17900			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			379.42000	380.55800			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			343.95700	345.25400			0.00	0	1,070.00
ALBI	On	04/08/2011	Index Future			348.88900	350.20400			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.04130	7.01230		9.84	0.00	0	13,468.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		382.00000	408,000	11.33	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		20.00000	17,000	11.33	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		338.00000	364,000	11.14	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		26.00000	23,000	11.14	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		427.00000	454,000	11.52	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		15.00000	13,000	11.52	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.05740	7.02810		10.70	0.00	0	8,820.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		447.00000	471,000	11.40	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		69.00000	64,000	11.40	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		409.00000	432,000	11.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		81.00000	75,000	11.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		487.00000	511,000	11.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		59.00000	54,000	11.49	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.07570	7.04560		10.91	1,061,355.00	150	150.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		496.00000	518,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		100.00000	92,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		460.00000	482,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		114.00000	106,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		532.00000	573,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		86.00000	97,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.03980	8.04320		13.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,293.00000	1,276,000	12.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		550.00000	536,000	12.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,264.00000	1,249,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		571.00000	559,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,322.00000	1,304,000	12.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		529.00000	514,000	12.96	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.01920	7.00960		9.98	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		186.00000	189,000	10.52	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		76.00000	70,000	10.52	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		153.00000	156,000	10.25	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		93.00000	87,000	10.25	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		222.00000	226,000	10.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		62.00000	57,000	10.79	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.10390	7.09420		10.98	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		147.00000	151,000	11.41	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		303.00000	297,000	11.41	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		132.00000	136,000	11.56	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		338.00000	332,000	11.56	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		164.00000	168,000	11.27	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		270.00000	264,000	11.27	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future			7.57250	7.37620		14.12	0.00	0	900.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		354.00000	516,000	16.15	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		78.00000	44,000	16.15	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		316.00000	473,000	15.93	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		90.00000	51,000	15.93	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		392.00000	559,000	16.38	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		66.00000	37,000	16.38	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future			7.68710	7.48760		15.25	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		238.00000	328,000	15.25	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		400.00000	291,000	15.25	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		221.00000	303,000	15.25	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		433.00000	316,000	15.25	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		256.00000	353,000	15.25	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		368.00000	266,000	15.25	0.00	0	0.00	
CRD1 On	05/05/2011	Index Future			155.59500	155.92800			0.00	0	2.00	
CRD1 On	04/08/2011	Index Future			157.74400	158.08100			0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	05/05/2011	GOVI			345.00200	346.19600			0.00	0	205.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		28,040.00000	39,980,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		28,140.00000	40,080,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		27,940.00000	39,880,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			349.95000	351.16000			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		31,600.00000	19,500,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Call		31,500.00000	19,400,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call		31,700.00000	19,600,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			150.27800	150.28000			3,005,560.00	2	65.00
IGOV	On	04/08/2011	Index Future			152.43400	152.43500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	05/05/2011	Index Future			406.53800	406.54200			0.00	0	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.58400	5.58600			0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.61300	5.61600			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.63200	5.64200			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.67900	5.69800			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.77200	5.80400			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.88300	5.91400			0.00	0	14,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.30900	6.34000			0.00	25	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.77900	6.81500			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.26000	7.29500			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.66500	7.70700			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.00500	8.05400			0.00	23	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.33000	8.38600			0.00	0	0.00
JN02	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/05/2011	Index Future			337.95200	339.80400			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			342.79900	344.67500			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future			7.80900	7.77500		3.75	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		415.00000	344,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		517.00000	586,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		518.00000	437,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		416.00000	474,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		326.00000	265,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		634.00000	712,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		250.00000	199,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		763.00000	851,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.96300	7.92600		4.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		454.00000	412,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,108.00000	2,208,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		512.00000	467,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,970.00000	2,068,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		402.00000	364,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,252.00000	2,356,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		3,041.00000	3,161,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		205.00000	182,000	3.82	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,838.00000	1,931,000	3.90	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		575.00000	526,000	3.90	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		878.00000	812,000	3.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		1,364.00000	1,440,000	3.95	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		1,729.00000	1,633,000	4.06	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		680.00000	727,000	4.06	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			8.13600	8.09600		4.25	0.00	0	3,732.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.25	Call		1,812.00000	1,728,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,258.00000	1,318,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,918.00000	1,832,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,185.00000	1,243,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,710.00000	1,629,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,336.00000	1,399,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.33500	8.29200		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,219.00000	2,135,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,522.00000	1,583,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,319.00000	2,233,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,456.00000	1,514,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,121.00000	2,039,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,591.00000	1,654,000	4.24	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.79400	8.70400		10.25	29,589,480.00	250	29,349.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,460.00000	1,009,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,030.00000	1,418,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,733.00000	1,231,000	10.15	0.00	0	1.00
R186	On	05/05/2011	Bond Future	8.80	Put		838.00000	1,175,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,214.00000	814,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,252.00000	1,691,000	10.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.00	Put		6,905.00000	7,736,000	9.86	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		14.00000	5,000	9.86	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.88800	8.79400		11.50	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,032.00000	825,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,201.00000	6,854,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,154.00000	928,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,834.00000	6,468,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		922.00000	732,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,583.00000	7,253,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		5,479.00000	6,094,000	11.06	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,285.00000	1,040,000	11.06	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		3,364.00000	3,832,000	11.19	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,494.00000	2,102,000	11.19	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,680.00000	3,181,000	11.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		2,258.00000	2,619,000	11.33	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		8,449.00000	7,708,000	11.82	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		541.00000	660,000	11.82	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.98200	8.88600		11.75	0.00	0	13,291.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,588.00000	4,113,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		3,566.00000	3,953,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,834.00000	4,344,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		3,369.00000	3,740,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,348.00000	3,887,000	11.56	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		3,773.00000	4,173,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.08000	8.98000		12.50	0.00	0	2,500.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.00	Call		5,127.00000	4,667,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		4,950.00000	5,370,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,357.00000	4,884,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		4,740.00000	5,147,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,903.00000	4,455,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		5,169.00000	5,600,000	12.30	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	05/05/2011	Bond Future			208.74219	208.73774			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,438.00000	1,442,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.35	Call		1,388.00000	1,392,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.35	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.25	Call		1,488.00000	1,492,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	05/05/2011	Bond Future			231.83935	231.82581			0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Put		174.00000	161,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2011	Bond Future	232.05	Put		224.00000	211,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Call		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Put		124.00000	111,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.42200	7.39200		3.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,174.00000	1,084,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		34.00000	40,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,320.00000	1,228,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		22.00000	26,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,031.00000	944,000	3.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		49.00000	59,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.56400	7.53200		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		445.00000	410,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,292.00000	1,353,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		500.00000	462,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,196.00000	1,254,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		395.00000	363,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,393.00000	1,457,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.72200	7.68700		3.50	0.00	0	45.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,616.00000	1,554,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		751.00000	787,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,706.00000	1,642,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		704.00000	737,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,529.00000	1,468,000	3.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	7.95	Put		802.00000	838,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.90400	7.86600		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,868.00000	1,805,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		890.00000	925,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		1,950.00000	1,887,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		846.00000	880,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,786.00000	1,725,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		935.00000	971,000	3.56	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.34700	0.34800			0.00	0	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,097.00000	42,126,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		43,125.00000	43,154,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		41,058.00000	41,088,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.32100	8.28100		5.75	0.00	0	517.00
R203	On	05/05/2011	Bond Future	8.25	Call		513.00000	417,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		664.00000	762,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		634.00000	524,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		542.00000	626,000	5.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.20	Call		408.00000	325,000	5.64	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		803.00000	914,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.45200	8.41100		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		624.00000	565,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,569.00000	2,701,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		697.00000	633,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,403.00000	2,530,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		557.00000	502,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,741.00000	2,878,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.59400	8.55000		6.50	0.00	0	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,804.00000	1,704,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,029.00000	2,126,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,919.00000	1,815,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,919.00000	2,012,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,693.00000	1,597,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,144.00000	2,245,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.74900	8.70300		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,517.00000	2,410,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,315.00000	2,406,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,634.00000	2,525,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,217.00000	2,306,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,401.00000	2,298,000	6.61	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,414.00000	2,509,000	6.61	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.44500	8.40600		6.75	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		971.00000	830,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		459.00000	531,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,147.00000	994,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		364.00000	424,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		811.00000	683,000	6.64	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		571.00000	656,000	6.64	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.56700	8.52600		7.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		574.00000	517,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,408.00000	3,568,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		644.00000	582,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,204.00000	3,359,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		510.00000	458,000	7.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,619.00000	3,784,000	7.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.69400	8.65100		7.75	0.00	0	2,034.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,536.00000	2,411,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,031.00000	2,126,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,678.00000	2,550,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,919.00000	2,011,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,397.00000	2,277,000	7.61	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2,146.00000	2,246,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.82800	8.78300		8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,430.00000	3,299,000	8.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.00	Put		2,363.00000	2,455,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,574.00000	3,440,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2,263.00000	2,352,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,290.00000	3,162,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		2,468.00000	2,562,000	8.23	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.09200	7.06800		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,052.00000	995,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		12.00000	13,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,167.00000	1,110,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		8.00000	9,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		938.00000	882,000	2.32	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		18.00000	20,000	2.32	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.24500	7.21800		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		340.00000	316,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		821.00000	857,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		385.00000	360,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		756.00000	790,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		300.00000	279,000	2.40	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		892.00000	931,000	2.40	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.41500	7.38400		2.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.75	Call		1,195.00000	1,154,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		470.00000	491,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,262.00000	1,219,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		439.00000	458,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,130.00000	1,090,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		504.00000	526,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.62600	7.59100		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,322.00000	1,282,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		602.00000	624,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,380.00000	1,339,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		572.00000	593,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,265.00000	1,226,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		632.00000	655,000	2.54	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.54300	8.49900		7.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		720.00000	585,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		714.00000	832,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		874.00000	722,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		581.00000	682,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		584.00000	465,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		867.00000	1,001,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.65800	8.61200		8.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		879.00000	792,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,935.00000	3,106,000	8.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.30	Call		974.00000	880,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,743.00000	2,906,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		790.00000	709,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,135.00000	3,311,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.77200	8.72400		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,493.00000	2,353,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,351.00000	2,473,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,637.00000	2,493,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,224.00000	2,341,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,353.00000	2,218,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,484.00000	2,610,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.89400	8.84400		9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,459.00000	3,308,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,638.00000	2,751,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,609.00000	3,454,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,526.00000	2,636,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,305.00000	3,157,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,746.00000	2,862,000	9.19	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.58500	8.52500		8.50	8,865,846.00	100	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		690.00000	516,000	8.38	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.50	Put		842.00000	1,033,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		843.00000	645,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		691.00000	857,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		555.00000	405,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,013.00000	1,227,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.68700	8.62500		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		902.00000	783,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,168.00000	3,417,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,001.00000	873,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,961.00000	3,200,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		810.00000	700,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,384.00000	3,641,000	8.84	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.79300	8.72800		9.75	0.00	0	5,899.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,597.00000	2,399,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		2,469.00000	2,648,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,751.00000	2,546,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,334.00000	2,506,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,448.00000	2,257,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,611.00000	2,796,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.90300	8.83600		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,710.00000	3,495,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,787.00000	2,951,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,870.00000	3,650,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,669.00000	2,827,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,554.00000	3,344,000	10.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	8.95	Put		2,911.00000	3,080,000	10.05	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.84800	8.74800		13.50	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		319.00000	165,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,348.00000	2,988,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		418.00000	227,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,031.00000	2,634,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		238.00000	118,000	13.15	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,687.00000	3,361,000	13.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.91900	8.81700		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,405.00000	1,132,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,979.00000	4,505,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,549.00000	1,256,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,708.00000	4,214,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,270.00000	1,016,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,263.00000	4,808,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,325.00000	8,582,000	15.60	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		208.00000	264,000	15.60	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.99200	8.88600		15.75	0.00	0	1,118.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,938.00000	2,557,000	15.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.75	Put		4,011.00000	4,449,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,121.00000	2,725,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,797.00000	4,220,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,764.00000	2,398,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,238.00000	4,691,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.06500	8.95700		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,515.00000	4,075,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,185.00000	4,569,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,713.00000	4,262,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,003.00000	4,375,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,320.00000	3,891,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,374.00000	4,768,000	15.98	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	05/05/2011	Bond Future			125.59038	125.58290			0.00	0	278.00
R210	On	05/05/2011	Bond Future	126.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.00	Put		417.00000	410,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Put		467.00000	460,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/05/2011	Bond Future	125.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	125.95	Put		367.00000	360,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.62000	1.62100			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,858.00000	2,864,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Call		3,129.00000	3,135,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Call		2,587.00000	2,593,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.41800	2.40400			0.00	0	2,532.00
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.25	Put		1,487.00000	1,621,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Put		1,002.00000	1,136,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Put		1,976.00000	2,110,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.92000	8.83000			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		7,127.00000	7,848,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.05	Put		6,672.00000	7,393,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		7,585.00000	8,306,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.00000	8.90700			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,712.00000	8,446,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		7,259.00000	7,994,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		8,168.00000	8,902,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.08300	8.98700			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,888.00000	2,634,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,484.00000	2,231,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		2,295.00000	3,041,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.17000	9.07100			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		550.00000	1,308,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		162.00000	920,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		941.00000	1,698,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R	On	28/02/2031			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011			13,758.79000	13,575.38000			0.00	0	0.00
RAIN	On	13/06/2011	13500.00	Call		754.00000	2,588,000		0.00	0	0.00
RAIN	On	13/06/2011	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	13500.01	Call		754.00000	2,588,000		0.00	0	0.00
RAIN	On	13/06/2011	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	13499.99	Call		754.00000	2,588,000		0.00	0	0.00
RAIN	On	13/06/2011	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011			340.87200	342.33100			0.00	0	100.00
TRT1	On	04/08/2011			345.58000	347.05900			0.00	0	0.00
YUAN/FO	On	13/06/2011			1.03870	1.02750		13.48	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.05	Call		143.00000	179,000	13.48	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.05	Put		368.00000	292,000	13.48	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.10	Call		53.00000	67,000	15.35	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.10	Put		778.00000	680,000	15.35	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.00	Call		377.00000	457,000	12.45	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.00	Put		102.00000	70,000	12.45	0.00	0	0.00
YUAN/FO	On	19/09/2011			1.05860	1.04680		14.12	0.00	0	0.00
YUAN/FO	On	19/09/2011	1.10	Call		225.00000	262,000	15.36	0.00	0	0.00
YUAN/FO	On	19/09/2011	1.10	Put		757.00000	676,000	15.36	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Call		137.00000	160,000	16.72		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Put		1,169.00000	1,074,000	16.72		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		380.00000	438,000	14.12		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		412.00000	352,000	14.12		0.00	0	0.00
<b>Total for Derivatives :</b>								<b>134,671,039.40</b>	<b>13,831</b>	<b>1,016,217.00</b>

### i-Bonds

1BG4A1 On 21/03/2012 Spot Bond			5.93000	5.93000				0.00	0	0.00
1BG4A2 On 21/03/2012 Spot Bond			5.95000	5.95000				0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000				0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000				0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000				0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000				0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000				0.00	0	0.00
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000				0.00	0	0.00
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABIC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	05/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	06/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL031On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL032On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL037On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL108	On	28/12/2011			100.00000	100.00000			0.00	0	0.00
ACL109	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL110	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL111	On	03/03/2012			100.00000	100.00000			0.00	0	0.00
ACL112	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
ACL113	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL114	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	0.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC11	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2B	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL01	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
CBL02	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	0.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ08C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ09C	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FREEC	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2C On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27 On 19/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27 On 21/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27 On 16/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27 On 01/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB82 On 28/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD14 On 19/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 19/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 09/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 18/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1A On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			0.00	0	0.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN669	On	10/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND116	On	19/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND117	On	26/04/2011			100.00000	100.00000			0.00	0	0.00
IND118	On	03/05/2011			100.00000	100.00000			0.00	0	0.00
IND119	On	10/05/2011			100.00000	100.00000			0.00	0	0.00
IND120	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
IND121	On	24/05/2011			100.00000	100.00000			0.00	0	0.00
IND122	On	31/05/2011			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING112	On	16/05/2011			100.00000	100.00000			0.00	0	0.00
ING113	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	0.00
ING28	On	30/04/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING36	On	26/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA116	On	21/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA117	On	28/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA118	On	05/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA119	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA120	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA121	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA122	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	0.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	0.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	0.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED5	On	24/04/2011			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET38 On 11/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10 On 08/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6 On 29/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9 On 17/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20 On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1 On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1 On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1 On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D'On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA01'On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA01'On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA01'On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA02'On 31/10/2022 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA02'On 31/05/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA02'On 30/11/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC05 On 17/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC06	On	17/04/2011			100.00000	100.00000			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	0.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC1A1F	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
PC1A2	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
PC1A3	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
PC1B1	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
PC1C1	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
PC1D1	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
PC1E1	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C:	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A:	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.82500	5.79000			0.00	0	0.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.77500	7.74000			0.00	0	0.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.77000	8.68000			0.00	0	0.00
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.30000	1.30000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.63000	2.63000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.39000	7.36000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.69000	2.69000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.29000	8.25000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.41500	8.37500			0.00	0	0.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.06000	7.03500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.51500	8.47000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.56000	8.50000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.83000	8.73000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.71000	2.71000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.14000	2.14000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.69000	2.67500			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.90000	8.81000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES02	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN79€	On	18/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN79€	On	19/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	20/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	21/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	04/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	11/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	23/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN811	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
SYN812	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS72	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
TFS74	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
TFS75	On	30/05/2011			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>							<b>134,671,039.40</b>	<b>13,831</b>	<b>1,016,217.00</b>